

INDEX

ARTICLES

ABREVAYA, JASON, AND JIAN HUANG: On the Bootstrap of the Maximum Score Estimator.....	1175
ALTONJI, JOSEPH G., AND ROSA L. MATZKIN: Cross Section and Panel Data Estimators for Nonseparable Models with Endogenous Regressors.....	1053
ALVAREZ, FERNANDO, AND URBAN J. JERMANN: Using Asset Prices to Measure the Persistence of the Marginal Utility of Wealth.....	1977
ANDREWS, DONALD W. K.: Cross-Section Regression with Common Shocks.....	1551
ARCIDIACONO, PETER: Affirmative Action in Higher Education: How Do Admission and Financial Aid Rules Affect Future Earnings?.....	1477
ATHEY, SUSAN, ANDREW ATKESON, AND PATRICK J. KEHOE: The Optimal Degree of Discretion in Monetary Policy....	1431
ATKESON, ANDREW: (See ATHEY)	
BERGEMANN, DIRK, AND STEPHEN MORRIS: Robust Mechanism Design.....	1771
BILLOT, ANTOINE, ITZHAK GILBOA, DOV SAMET, AND DAVID SCHMEIDLER: Probabilities as Similarity-Weighted Frequencies.....	1125
CARD, DAVID, AND DEAN R. HYSLOP: Estimating the Effects of a Time-Limited Earnings Subsidy for Welfare-Leavers..	1723
CHESHER, ANDREW: Nonparametric Identification under Discrete Variation.....	1525
CRAWFORD, GREGORY S., AND MATTHEW SHUM: Uncertainty and Learning in Pharmaceutical Demand.....	1137
CRIPPS, MARTIN: (See KELLER)	
DEY, MATTHEW S., AND CHRISTOPHER J. FLINN: An Equilibrium Model of Health Insurance Provision and Wage Determination.....	571
DUBEY, PRADEEP, JOHN GEANAKOPOLOS, AND MARTIN SHUBIK: Default and Punishment in General Equilibrium.....	1
DUFFIE, DARRELL, NICOLAE GÂRLEANU, AND LASSE HEJE PEDERSEN: Over-the-Counter Markets.....	1815
ELY, JEFFREY C., JOHANNES HÖRNER, AND WOJCIECH OLSZEWSKI: Belief-Free Equilibria in Repeated Games.....	377
EYSTER, ERIK, AND MATTHEW RABIN: Cursed Equilibrium.....	1623
FEINBERG, YOSHI, AND ANDRZEJ KRZYPACZ: Uncertainty about Uncertainty and Delay in Bargaining.....	69
FLINN, CHRISTOPHER J.: (See DEY)	
FRECHETTE, GUILLAUME, JOHN H. KAGEL, AND MASSIMO MORELLE: Behavioral Identification in Coalitional Bargain- ing: An Experimental Analysis of Demand Bargaining and Alternating Offers.....	1893
GALE, DOUGLAS, AND HAMID SABOURIAN: Complexity and Competition.....	739
GÂRLEANU, NICOLAE: (See DUFFIE)	
GEANAKOPOLOS, JOHN: (See DUBEY)	
GILBOA, ITZHAK: (See BILLOT)	
HANUSHEK, ERIC A.: (See RIVKIN)	
HART, SERGIU: Adaptive Heuristics.....	1401
HECKMAN, JAMES J., AND EDWARD VYTLACIL: Structural Equations, Treatment Effects, and Econometric Policy Evaluation.....	669
HONG, YONGMIAO, AND HALBERT WHITE: Asymptotic Distribution Theory for Nonparametric Entropy Measures of Serial Dependence.....	837
HÖRNER, JOHANNES: (See ELY)	
HUANG, JIAN: (See ABREVAYA)	
HURVICH, CLIFFORD M., ERIC MOULINES, AND PHILIPPE SOULIER: Estimating Long Memory in Volatility.....	1283
HYSLOP, DEAN R.: (See CARD)	
JACKSON, MATTHEW O., AND JEROEN M. SWINKELS: Existence of Equilibrium in Single and Double Private Value Auctions.....	93
JERMANN, URBAN J.: (See ALVAREZ)	
KAGEL, JOHN H.: (See FRECHETTE)	
KAIN, JOHN F.: (See RIVKIN)	
KEHOE, PATRICK J.: (See ATHEY)	
KELLER, GODFREY, SVEN RADY, AND MARTIN CRIPPS: Strategic Experimentation with Exponential Bandits.....	39
KLEIBERGEN, FRANK: Testing Parameters in GMM Without Assuming that They Are Identified.....	1103
KLIBANOFF, PETER, MASSIMO MARINACCI, AND SUJOY MUKERJEE: A Smooth Model of Decision Making under Ambiguity.....	1849
KOCHERLAKOTA, NARAYANA R.: Zero Expected Wealth Taxes: A Mirrlees Approach to Dynamic Optimal Taxation....	1587
KUBLER, FELIX, AND KARL SCHMEDDERS: Approximate versus Exact Equilibria in Dynamic Economies.....	1205
LARROQUE, GUY: Income Maintenance and Labor Force Participation.....	341
LINTON, O., AND E. MAMMEN: Estimating Semiparametric ARCH(∞) Models by Kernel Smoothing Methods.....	771
MAMMEN, E.: (See LINTON)	
MARINACCI, MASSIMO: (See KLIBANOFF)	
MATZKIN, ROSA L.: (See ALTONJI)	
MCLENNAN, ANDREW: The Expected Number of Nash Equilibria of a Normal Form Game.....	141
MORELLI, MASSIMO: (See FRECHETTE)	

MORRIS, STEPHEN: (See BERGEMANN)	
MOSCARINI, GIUSEPPE: Job Matching and the Wage Distribution	481
MOULINES, ERIC: (See HURVICH)	
MUKERJI, SUJOY: (See KLIBANOFF)	
NACHBAR, JOHN H.: Beliefs in Repeated Games	459
NISHIYAMA, YOSHIHIKO, AND PETER M. ROBINSON: The Bootstrap and the Edgeworth Correction for Semiparametric Averaged Derivatives	903
OLSZEWSKI, WOJCIECH: (See ELY)	
PEDERSEN, LASSE HEJE: (See DUFFIE)	
PERALTA-ALVA, ADRIAN: (See SANTOS)	
RABIN, MATTHEW: (See EYSTER)	
RADY, SVEN: (See KELLER)	
RIGOTTI, LUCA, AND CHRIS SHANNON: Uncertainty and Risk in Financial Markets	203
RIVKIN, STEVEN G., ERIC A. HANUSHEK, AND JOHN F. KAIN: Teachers, Schools, and Academic Achievement	417
ROBINSON, PETER M.: (See NISHIYAMA)	
ROCHETEAU, GUILLAUME, AND RANDALL WRIGHT: Money in Search Equilibrium, in Competitive Equilibrium, and in Competitive Search Equilibrium	175
ROMANO, JOSEPH P., AND MICHAEL WOLF: Stepwise Multiple Testing as Formalized Data Snooping	1237
SABOURIAN, HAMID: (See GALE)	
SAMET, DOV: (See BILLOT)	
SANTOS, MANUEL S., AND ADRIAN PERALTA-ALVA: Accuracy of Simulations for Stochastic Dynamic Models	1939
SCHMEDDERS, KARL: (See KUBLER)	
SCHMEDDIER, DAVID: (See BILLOT)	
SHANNON, CHRIS: (See RIGOTTI)	
SHUBIK, MARTIN: (See DUBEY)	
SHUM, MATTHEW: (See CRAWFORD)	
SKRZYPACZ, ANDRZEJ: (See FEINBERG)	
SOULIER, PHILIPPE: (See HURVICH)	
SWINKELS, JEROEN M.: (See JACKSON)	
TATUR, TYMON: On the Trade off Between Deficit and Inefficiency and the Double Auction with a Fixed Transaction Fee	517
VYTLACIL, EDWARD: (See HECKMAN)	
WHITE, HALBERT: (See HONG)	
WOLF, MICHAEL: (See ROMANO)	
WRIGHT, RANDALL: (See ROCHETEAU)	

NOTES AND COMMENTS

ANATOLYEV, STANISLAV: GMM, GEL, Serial Correlation, and Asymptotic Bias	983
ANDERSEN, TORBEN G., TIM BOLLERSLEV, AND NOUR MEDDAHI: Correcting the Errors: Volatility Forecast Evaluation Using High-Frequency Data and Realized Volatilities	279
BOLLERSLEV, TIM: (See ANDERSEN)	
CALIN, OVIDIU L., YU CHEN, THOMAS F. COSIMANO, AND ALEX A. HIMONAS: Solving Asset Pricing Models when the Price-Dividend Function Is Analytic	961
CHAO, JOHN C., AND NORMAN R. SWANSON: Consistent Estimation with a Large Number of Weak Instruments	1673
CHEN, YU: (See CALIN)	
CHERNOZHUKOV, VICTOR, AND CHRISTIAN HANSEN: An IV Model of Quantile Treatment Effects	245
COSIMANO, THOMAS F.: (See CALIN)	
DUFOUR, JEAN-MARIE, AND MOHAMED TAAMOUTI: Projection-Based Statistical Inference in Linear Structural Models with Possibly Weak Instruments	1351
FAIK, ARMIN, ERNST FEHR, AND URS FISCHBACHER: Driving Forces Behind Informal Sanctions	2017
FEHR, ERNST: (See FAIK)	
FISCHBACHER, URS: (See FAIK)	
GOMES, ARMANDO: Multilateral Contracting with Externalities	1329
HANSEN, CHRISTIAN: (See CHERNOZHUKOV)	
HARA, CHIHIRO: Existence of Equilibria in Economies with Bads	647
HIMONAS, ALEX A.: (See CALIN)	
KING, IAN: (See TANG)	
LEE, MANJONG, NEIL WALLACE, AND TAO ZHU: Modeling Denomination Structures	949
MEDDAHI, NOUR: (See ANDERSEN)	
NOLDEKE, GEORG, AND LARRY SAMUELSON: Information-Based Relative Consumption Effects: Correction	1383
PINKSE, JORIS, AND GUOFU TAN: The Affiliation Effect in First-Price Auctions	263
SAMUELSON, LARRY: (See NOLDEKE)	
SMALL, KENNETH A., CLIFFORD WINSTON, AND JIA YAN: Uncovering the Distribution of Motorists' Preferences for Travel Time and Reliability	1367

SPRUMONT, YVES: On the Discrete Version of the Aumann-Shapley Cost-Sharing Method.....	1693
SWANSON, NORMAN R.: (See CHAO)	
TAMMOULT, MOHAMED: (See DUFOUR)	
TAN, GUOFU: (See PINKSE)	
TANG, XUELI AND IAN KING: A Comment on Roland Benabou's "Tax and Education Policy in a Heterogeneous-Agent Economy: What Levels of Redistribution Maximize Growth and Efficiency?".....	1003
WALLACE, NEIL: (See LEE)	
WINSTON, CLIFFORD: (See SMALL)	
WISEMAN, THOMAS: A Partial Folk Theorem for Games with Unknown Payoff Distributions.....	629
YAN, JIA: (See SMALL)	
ZHU, TAO: (See LEE)	

ANNOUNCEMENTS AND NEWS NOTES

ACCEPTED MANUSCRIPTS.....	301, 665, 1011, 1395, 1719, 2036
ANNOUNCEMENTS.....	297, 659, 1005, 1389, 1713, 2031
ECONOMETRICA REFEREES 2003-2004.....	329
2004 ELECTION OF FELLOWS TO THE ECONOMETRIC SOCIETY.....	1021
FELLOWS OF THE ECONOMETRIC SOCIETY.....	1027
NEWS NOTES.....	302, 667, 1013, 1397, 1721, 2037
NOMINATION OF FELLOWS.....	297, 659
REPORT OF THE EDITORS.....	325
REPORTS OF THE EDITORS OF THE ECONOMETRIC SOCIETY RESEARCH MONOGRAPH SERIES.....	335
REPORT OF THE PRESIDENT.....	1015
REPORT OF THE SECRETARY.....	303
REPORT OF THE TREASURER.....	315
SUBMISSION OF MANUSCRIPTS TO THE ECONOMETRIC SOCIETY MONOGRAPH SERIES.....	339, 1399